FSA017
Interest rate gap report

	A	B	C	D	E	F	G	H	J	K	L	M	N	P	Q
1 Gap sensitivity to parallel shift of:	**2%**														
	Totals	Overnight to 3 months	3-6 months	6-12 months	1-2 years	2-3 years	3-4 years	4-5 years	5-6 years	6-7 years	7-8 years	8-9 years	9-10 years	Over 10 years	No specific re-pricing

Assets

	A	B	C	D	E	F	G	H	J	K	L	M	N	P	Q
2 Monetary balance sheet assets (non-optional) as per contractual re-pricing date															
3 > Adjustments for actual expected re-pricing date															
4 > Pipeline products															
5 Monetary balance sheet assets with option features and with re-pricing maturity determined as per note 1 below															
6 > Adjustments for actual expected re-pricing date															
7 > Pipeline products															
8 Net Trading Book asset															
9 Non-monetary and other assets															
10 Asset sub-total															
11 > Linear derivative contracts															
12 > Non-linear derivative contracts															
13 Asset totals															

Liabilities

	A	B	C	D	E	F	G	H	J	K	L	M	N	P	Q
14 Monetary balance sheet liabilities (non-optional) as per contractual re-pricing date															
15 > Adjustments for actual expected re-pricing date															
16 > Pipeline products															
17 Monetary balance sheet liabilities with option features and with re-pricing maturity determined as per note 1 below															
18 > Adjustments for actual expected re-pricing date															
19 > Pipeline products															
20 Net Trading Book Liability															
21 Non monetary and other liabilities															
22 Capital and Reserves															
23 > Adjustments for capital investment term assumptions															
24 Liabilities sub-total															
25 > Linear derivative contracts															
26 > Non-linear derivative contracts															
27 Liability totals															

Gap sensitivity

	A	B	C	D	E	F	G	H	J	K	L	M	N	P	Q
28 Net Gap	=0														
29 *Gap limits (optional)*															
30 Cumulative gap															
31 Reverse cumulative gap															
32 *Cumulative gap limits (optional)*															
33 *Reverse cumulative gap limits (optional)*															
34 Period to reprice (mid-point, in years)		0.125	0.375	0.75	1.5	2.5	3.5	4.5	5.5	6.5	7.5	8.5	9.5	12.5	
43 Discount rate/rates (or forward yield curve)															
44 Discount factors for central rate															
45 Discount factors for + shift															
46 Discount factors for - shift															
47 PV of net gap at central rate															
48 PV of net gap with + shift															
49 PV of net gap with - shift															
38 NPV Sensitivity to + shift (as derived from above data)															
39 NPV Sensitivity to - shift (as derived from above data)															
40 Alternative estimate of NPV sensitivity to + shift															
41 Alternative estimate of NPV sensitivity to - shift															
42 *NPV Sensitivity limits (optional)*															

Note An option that is IN the money or would be in the event of the parallel shift calculated in 45 or 46 or more should be assigned a maturity (i.e re-pricing) date equal to the expiry date of the contract. This affects data elements 12 and 26 (options).

1 An option that is OUT of the money and would remain so in the event of the parallel shift calculated in 45 or 46 or more should be assigned to the 'overnight to 3 month' maturity band. This affects data elements 12 and 26 (options).

An option within these two bounds should have its re-pricing date determined by simple straight line interpolation - e.g. an option exactly at the money, would be assigned a notional maturity date halfway between overnight and the contract expiry date